

# On the regularity of SLE trace

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## Abstract

We revisit regularity of SLE trace, for all  $\kappa \neq 8$ , and establish Besov regularity under the usual half-space capacity parametrization. With an embedding theorem of Garsia–Rodemich–Rumsey type, we obtain finite moments (and hence almost surely) optimal variation regularity with index  $\min(1 + \kappa/8, 2)$ , improving on previous works of Werness, and also (optimal) Hölder regularity à la Johansson Viklund and Lawler.

## 1 Introduction

It is classical that  $\text{SLE}_\kappa$  has a.s. continuous trace  $\gamma$ , any  $\kappa \in (0, \infty)$ . (The trivial case  $\kappa = 0$  will be disregarded throughout.) With the exception of  $\kappa = 8$ , the (classical) proof has two steps: (1) estimates of moments of  $\hat{f}'_t(iy)$  the derivative of the shifted inverse (Loewner) flow (2) partition of  $(t, y)$ -space into Whitney-type boxes, together with a Borel–Cantelli argument. This strategy of proof is very standard (see [RS05, Law05] or also [JVRW14]) and was subsequently refined in [JVL11] and [Lin08] to show that  $\text{SLE}_\kappa$  (always in half-space parametrization) is Hölder continuous on any compact set in  $(0, \infty)$  with any Hölder exponent less than

$$\alpha_*(\kappa) = 1 - \frac{\kappa}{24 + 2\kappa - 8\sqrt{\kappa + 8}};$$

on compact sets in  $[0, \infty)$ , the critical exponent has to be modified to

$$\alpha_0(\kappa) = \min(\alpha_*(\kappa), 1/2).$$

On the other hand, based on Aizenman–Burchard techniques, it was shown in [Wer12], under the (technical) condition  $\kappa \leq 4$ , that SLE enjoys  $p$ -variation regularity for any

$$p < p_* = 1 + \frac{\kappa}{8}.$$

Loosely stated, the main result of this paper is a Besov regularity for SLE of the form

**Theorem 1.1.** *Assume  $\kappa > 0$ , and fix  $T > 0$ . Then, for suitable  $\delta \in (0, 1)$ ,  $q > 1$  we have*

$$\mathbb{E} \|\gamma\|_{W^{\delta,q};[0,T]}^q < \infty.$$

*In particular, for a.e. realization of SLE trace, we have  $\gamma(\omega)|_{[0,T]} \in W^{\delta,q}$ .*

For the (classical) definition of the Besov space  $W^{\delta,q}$ , see (4.1) below; we also postpone the important precise description of possible values  $\delta, q$ . In the spirit of step (1), cf. the discussion at the very beginning of the introduction, moment estimates on  $\hat{f}'_t(iy)$ , taken in the sharp form of [JVL11], are an important ingredient in establishing Theorem 1.1. In turn, this theorem unifies and extends previous works [JVL11, Wer12] by exhibiting Besov regularity as common source of both (optimal) Hölder and  $p$ -variation regularity for SLE trace. More specifically, we have the following first corollary which recovers the optimal Hölder exponent of SLE trace, as previously established in [JVL11] and in fact improves their almost-sure statement to finite moments.

**Corollary 1.2.** *Assume  $\kappa \neq 8$ . On compact sets in  $[0, \infty)$  (resp.  $(0, \infty)$ ), the  $\alpha$ -Hölder norm of SLE curve with  $\alpha < \alpha_0$  (resp.  $\alpha < \alpha_*$ ) has finite  $q$ -moment, for some  $q > 1$ .*

The following extends [Wer12] (from  $\kappa \leq 4$ ) to all  $\kappa \neq 8$ , and again improves from a.s.-finiteness to existence of moments. At this paper neared completion, we learned that Lawler and Werner [LW16] found an independent proof of a.s. finite  $p$ -variation of SLE trace (for  $\kappa < 8$ ).

**Corollary 1.3.** *Assume  $\kappa \neq 8$ . On compact sets in  $[0, \infty)$  the  $p$ -variation norm of SLE curve with  $p > p_*$  has finite  $q$ -moment, for some  $q > 1$ .*

As a further corollary, precise statement left to Corollary 5.3, we note that our  $p$ -variation result implies an upper bound on the Hausdorff dimension of the SLE trace; along the lines of the original Rohde–Schramm paper. Our approach should also allow to bypass step (2), cf. the discussion in the very beginning, in proving continuity of SLE trace, but we will not focus on this aspect here.

We give some discussion about the basic ideas. We note that every  $\alpha$ -Hölder continuous curve is automatically of finite  $p$ -variation, with  $p = 1/\alpha$ . In some prominent cases, this yields the correct (optimal)  $p$ -variation regularity: for instance, Brownian motion is  $(1/2 - \varepsilon)$ -Hölder and then of finite  $(2 + \varepsilon)$ -variation,  $\varepsilon > 0$ . However, already for elements in the Cameron–Martin space  $W^{1,2}[0, 1]$ , that is, absolutely continuous curves  $h$  with  $\int_0^1 |\dot{h}|^2 dt < \infty$ , this fails: in general, such an  $h$  is  $1/2$ -Hölder (hence automatically of 2-variation) but in fact has finite 1-variation. The same phenomena is seen for SLE,

$$p_* < \frac{1}{\alpha_*} \leq \frac{1}{\alpha_0}.$$

Let us also note that, from the stochastic point of view, the half-space parametrization is not fully satisfactory as it induces an artificial, directed view on SLE. A decisive advantage of

$p$ -variation is its invariance with respect to reparametrization, related at least in spirit to the natural parametrization introduced in [LR15], [LS11]. The above Cameron–Martin example in fact holds a key message: Sobolev-regularity is ideally suited to guarantee both  $\alpha$ -Hölder and  $p$ -variation regularity with  $p < 1/\alpha$ . More quantitatively, the (elementary) embedding

$$W^{1,2} \subset C^{1\text{-var}} \cap C^{1/2\text{-Hö}}_l$$

(always on compact sets in  $[0, \infty)$ ) has been generalized in [FV06], by a delicate application of the Garsia–Rodemich–Rumsey inequality, to Besov spaces as follows:

**Theorem 1.4** (Besov-variation embedding). *Assume  $\delta \in (0, 1)$ ,  $q \in (1, \infty)$  such that  $\delta - 1/q > 0$ . Set  $p := 1/\delta$ ,  $\alpha := \delta - 1/q$ . Then there exists a constant  $C$ , such that for all  $0 \leq s < t < \infty$ ,*

$$\|x\|_{p\text{-var};[s,t]} \leq C |t - s|^\alpha \|x\|_{W^{\delta,q};[s,t]}. \quad (1.1)$$

The estimate holds for arbitrary continuous paths  $x$ , even with values in general metric spaces; for us, of course,  $x$  takes values in  $\mathbb{C}$ . Note that the left-hand side dominates the increment  $x_{s,t}$ , so that the following (classical) Besov–Hölder embedding appears as immediate consequence,

$$\|x\|_{\alpha\text{-Hö};[s,t]} \leq C \|x\|_{W^{\delta,q};[s,t]}. \quad (1.2)$$

The point of Theorem 1.4 is the “gain”  $p < \frac{1}{\alpha}$ , which can be substantial for integrability parameter  $q \ll \infty$ . For instance  $W^{\delta,2}$  ( $q = 2$ ) is closely related to the Cameron–Martin space of fractional Brownian motion (fBm) in the rough regime with Hurst parameter  $H \in (0, 1/2]$ ; in this case  $\delta = H + 1/2$  and the above implies that all such paths fall into the reign of Young integration (which requires  $p$ -variation with  $p < 2$ ), which is certainly not implied by  $(H - \varepsilon)$ -Hölder regularity of such Cameron–Martin paths. (This was a crucial ingredient in the development of Malliavin calculus for rough differential equations driven by fBm, see e.g. [CF10, CHLT15].)

On the other hand, the gain  $\frac{1}{\alpha} - p = O(1/q)$  vanishes when  $q \uparrow \infty$ , which is exactly the reason why Brownian motion, which has  $q$ -moments for all  $q < \infty$ , has  $p$ -variation regularity no better than what is implied by its  $\alpha$ -Hölder regularity. This, however, is not the case for SLE and our starting point is precisely to estimate  $q$ -moments for increments of SLE curves which in turn leads to a.s.  $W^{\delta,q}$ -regularity (and actually some finite moments of these Besov-norms). By careful book-keeping, and optimizing over, the possible choices of  $\delta, q$  (for given  $\kappa$ ) we then obtain the desired variation and Hölder regularity of SLE. Surprisingly perhaps, the intricate correlation structure of SLE plays almost no role here, the entire regularity proof is channeled through knowledge of moments of the increments of the curve (very much in the spirit of Kolmogorov’s criterion<sup>1</sup>). At last, our work suggests a viable new route towards (an analytic proof) for existence of SLE trace when  $\kappa = 8$ , for the Garsia–Rodemich–Rumsey based proof in [FV06] offers the flexibility to go beyond the Besov scale and e.g. allows to deal with logarithmic modulus, to be pursued elsewhere.

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<sup>1</sup>... which in fact is little more than the embedding  $W^{\delta,q} \subset C^{\alpha\text{-Hö}}$ .

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## 2 Moments of the derivative of the inverse flow

Fix  $\kappa \in (0, \infty)$ . Let  $U_t = \sqrt{\kappa}B_t$ , where  $B$  is a standard Brownian motion. Let  $(g_t)$  be the downward flow SLE, that is, solutions to

$$\partial_t g_t(z) = \frac{2}{g_t(z) - U_t}, \quad g_0(z) = z \quad \text{for } z \in \mathbb{H},$$

and let  $f_t = g_t^{-1}$  and  $\hat{f}_t(z) = f_t(z + U_t)$ . Let  $\gamma$  be the  $\text{SLE}_\kappa$  curve. It follows from [RS05] and [LSW04] that a.s. for all  $t \geq 0$ ,

$$\gamma(t) = \lim_{u \rightarrow 0^+} \hat{f}_t(iu).$$

Suppose

$$\begin{aligned} -\infty < r < r_c &:= \frac{1}{2} + \frac{4}{\kappa} \\ q &:= q(r) = r \left(1 + \frac{\kappa}{4}\right) - \frac{\kappa r^2}{8} \\ \zeta &:= \zeta(r) = r - \frac{\kappa r^2}{8}. \end{aligned}$$

Through out this note, we always assume  $r < r_c$ . Note that  $q$  is strictly increasing with  $r$  on an interval which contains  $(-\infty, r_c)$ . The following moment estimate will be important.

**Lemma 2.1.** *There exists a constant  $c < \infty$  depending on  $r$  such that for all  $s, y \in (0, 1]$ ,*

$$\mathbb{E}(|\hat{f}'_s(iy)|^q) \leq \begin{cases} cs^{-\zeta/2}y^\zeta & \text{when } s \geq y^2, \\ cA_s y^\zeta & \text{in general,} \end{cases}$$

where  $A_s = \max(s^{-\zeta/2}, 1)$ .

This is just a corollary of [JVL11, Lemma 4.1] in which they prove that for all  $t \geq 1$ ,

$$\mathbb{E}[|\hat{f}'_{t^2}(i)|^q] \leq ct^{-\zeta}.$$

When  $t \in (0, 1]$ , the Koebe distortion theorem implies there is a constant  $c$  such that

$$|\hat{f}'_{t^2}(i)| \leq c.$$

By the scaling property of SLE

$$\hat{f}'_s(iy) \stackrel{(d)}{=} \hat{f}'_{s/y^2}(i),$$

hence

$$\mathbb{E}(|\hat{f}'_s(iy)|^q) = \mathbb{E}(|\hat{f}'_{s/y^2}(i)|^q) \leq \begin{cases} cs^{-\zeta/2}y^\zeta & \text{when } s \geq y^2 \\ c \leq cs^{-\zeta/2}y^\zeta & \text{when } s \leq y^2 \text{ and } \zeta > 0 \\ c \leq cy^\zeta & \text{when } s \leq y^2 \text{ and } \zeta \leq 0. \end{cases}$$

We also make use of the following two lemmas.

**Lemma 2.2.** [*JVL11*, Lemma 3.5] *If  $0 \leq t - s \leq y^2$  where  $y = \text{Im}(z)$ , then*

$$|f_t(z) - f_s(z)| \lesssim y|f'_s(z)|.$$

**Lemma 2.3.** [*Law12*, Exercise 4] *There exist  $C > 0$  and  $l > 1$  such that if  $h : \mathbb{H} \rightarrow \mathbb{C}$  is a conformal transformation, then for all  $x \in \mathbb{R}$ ,  $y > 0$ ,*

$$|h'(xy + iy)| \leq C(x^2 + 1)^l |h'(iy)|.$$

### 3 Moment estimates for SLE increments

We prepare our statement with defining some set of “suitable”  $r$ ’s. Unless otherwise stated, we always assume  $\kappa \in (0, \infty)$ .

$$\begin{aligned} I_0 &:= I_0(\kappa) := \{r \in \mathbb{R} : r < r_c\} \text{ with } r_c \equiv \frac{1}{2} + \frac{4}{\kappa}, \\ I_1 &:= I_1(\kappa) := \{r \in \mathbb{R} : q > 1\} \text{ with } q = q(r) = \left(1 + \frac{\kappa}{4}\right)r - \frac{\kappa r^2}{8}, \\ I_2 &:= I_2(\kappa) := \{r \in \mathbb{R} : q + \zeta > 0\} \text{ with } \zeta = \zeta(r) = r - \frac{\kappa r^2}{8}. \end{aligned}$$

**Lemma 3.1.** *One has  $I_1 = (r_{1-}, r_{1+})$  with  $r_{1\pm} = \frac{(4+\kappa) \pm \sqrt{\kappa^2 + 16}}{\kappa}$  and*

$$0 < r_{1-} < r_c < r_{1+}. \quad (3.1)$$

*Moreover,  $I_2 = (0, 2r_c)$ , so that*

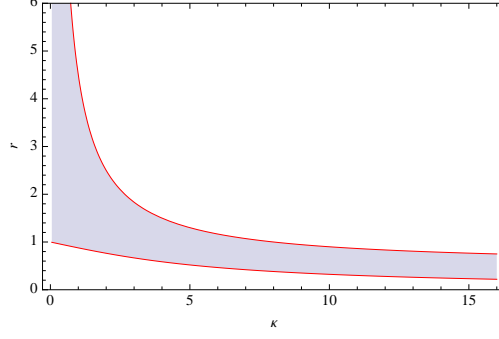
$$I := I(\kappa) := I_0 \cap I_1 = I_0 \cap I_1 \cap I_2 = (r_{1-}, r_c). \quad (3.2)$$

*Proof.* Solving a quadratic equation, we see that  $I_1 = \{r : q > 1\}$  is of the given form  $(r_{1-}, r_{1+})$ . Direct inspection of  $q(r_c) > 1$  implies (3.1). At last,  $I_2$  is given by those  $r$  for which  $(1 + \frac{\kappa}{4})r - \frac{\kappa r^2}{8} + r - \frac{\kappa r^2}{8} = r(2 + \frac{\kappa}{4} - \frac{\kappa}{4}r) > 0$ . It follows that  $I_2 = (0, \frac{4}{\kappa}(2 + \frac{\kappa}{4})) = (0, 2r_c)$ .  $\square$

**Lemma 3.2.** *Let  $r \in I = I(\kappa)$ , as defined in (3.2). Then, for any  $0 < s \leq t \leq 1$ ,*

$$\mathbb{E}[|\gamma(t) - \gamma(s)|^q] \leq C(t-s)^{(q+\zeta)/2} (A_s + t^{-\zeta/2}) + C(t-s)^{\frac{1}{2}(q+\tilde{\zeta}/\theta)} t^{-\tilde{\zeta}/(2\theta)},$$

*where  $\tilde{r} \in (r, r_c)$  arbitrarily,  $\tilde{q} = q(\tilde{r})$ ,  $\tilde{\zeta} = \zeta(\tilde{r})$  and  $\theta := \tilde{q}/q > 1$ , and  $C$  is a positive constant depending on  $r$  and  $\tilde{r}$  only.*



**Figure 1:** Admissible  $r$  in the sense of  $r \in I$ , as function of  $\kappa$

*Proof.* Let  $y = (t - s)^{1/2}$ . Fix  $b$  such that  $\frac{q-1}{q} > b > \frac{-\zeta-1}{q}$ . The triangle inequality gives

$$\begin{aligned} |\gamma(t) - \gamma(s)|^q &\lesssim |\gamma(t) - \hat{f}_t(iy)|^q + |\gamma(s) - \hat{f}_s(iy)|^q + |\hat{f}_t(iy) - \hat{f}_s(iy)|^q \\ &\lesssim |\gamma(t) - \hat{f}_t(iy)|^q + |\gamma(s) - \hat{f}_s(iy)|^q + |f_t(iy + U_s) - f_s(iy + U_s)|^q + |f_t(iy + U_t) - f_t(iy + U_s)|^q \end{aligned} \quad (3.3)$$

We will show that

$$\mathbb{E}(|\gamma(t) - \hat{f}_t(iy)|^q) \lesssim t^{-\zeta/2} (t - s)^{(\zeta+q)/2}.$$

Indeed, note that  $\gamma(t) = \lim_{u \rightarrow 0^+} \hat{f}_t(iu)$

$$\begin{aligned} |\gamma(t) - \hat{f}_t(iy)|^q &\leq \left( \int_0^y |\hat{f}'_t(iu)| du \right)^q \\ &= \left( \int_0^y |\hat{f}'_t(iu)| u^b \cdot u^{-b} du \right)^q \\ &\leq \left( \int_0^y |\hat{f}'_t(iu)|^q u^{bq} du \right) \left( \int_0^y u^{-\frac{bq}{q-1}} du \right)^{q-1} \quad \text{by Hölder's inequality and } q > 1 \\ &\lesssim \left( \int_0^y |\hat{f}'_t(iu)|^q u^{bq} du \right) y^{q-1-bq} \quad \text{since } q - 1 - bq > 0. \end{aligned}$$

So

$$\begin{aligned} \mathbb{E}(|\gamma(t) - \hat{f}_t(iy)|^q) &\lesssim \left( \int_0^y \mathbb{E}(|\hat{f}'_t(iu)|^q) u^{bq} du \right) y^{q-1-bq} \\ &\lesssim \left( \int_0^y t^{-\zeta/2} u^\zeta u^{bq} du \right) y^{q-1-bq} \quad \text{by Lemma 2.1 and since } t \geq t - s \geq u^2 \\ &\lesssim t^{-\zeta/2} y^{\zeta+bq+1} y^{q-1-bq} \quad \text{since } \zeta + bq > -1 \\ &= t^{-\zeta/2} (t - s)^{(\zeta+q)/2}. \end{aligned}$$

In a similar way, we will attain

$$\mathbb{E}(|\gamma(s) - \hat{f}_s(iy)|^q) \lesssim A_s (t - s)^{(\zeta+q)/2}. \quad (3.4)$$

Next

$$|f_t(iy + U_s) - f_s(iy + U_s)|^q \lesssim \left( y |\hat{f}'_s(iy)| \right)^q \quad \text{by Lemma 2.2.}$$

Therefore by Lemma 2.1

$$\mathbb{E}(|f_t(iy + U_s) - f_s(iy + U_s)|^q) \lesssim y^q \mathbb{E}(|\hat{f}'_s(iy)|^q) \lesssim A_s (t - s)^{(\zeta+q)/2}. \quad (3.5)$$

Now for the last term in (3.3)

$$\begin{aligned}
|f_t(iy + U_t) - f_t(iy + U_s)|^q &\leq \left( |U_t - U_s| \sup_{w \in [iy, iy + U_s - U_t]} |\hat{f}'_t(w)| \right)^q \\
&\lesssim \left( |U_t - U_s| |\hat{f}'_t(iy)| ((|U_t - U_s|/y)^2 + 1)^l \right)^q \quad \text{by Lemma 2.3} \\
&\lesssim |\hat{f}'_t(iy)|^q |U_t - U_s|^q ((|U_t - U_s|/y)^{2l} + 1).
\end{aligned}$$

So let  $X = |U_t - U_s|^q ((|U_t - U_s|/y)^{2l} + 1)$ , and with  $\theta = \tilde{q}/q > 1$  for some  $\tilde{r} \in (r, r_c)$  one has

$$\begin{aligned}
\mathbb{E}(|f_t(iy + U_t) - f_t(iy + U_s)|^q) &\lesssim \mathbb{E}(|\hat{f}'_t(iy)|^q X) \\
&\lesssim (\mathbb{E}|\hat{f}'_t(iy)|^{q\theta})^{1/\theta} (\mathbb{E}X^{\theta^*})^{1/\theta^*},
\end{aligned}$$

where  $\theta^* = \frac{\theta}{\theta-1}$ . Now note that

$$\mathbb{E}(X^{\theta^*}) \lesssim y^{q\theta^*}.$$

So

$$\begin{aligned}
\mathbb{E}(|f_t(iy + U_t) - f_t(iy + U_s)|^q) &\lesssim y^q (\mathbb{E}|\hat{f}'_t(iy)|^{q\theta})^{1/\theta} \\
&\lesssim \frac{y^{q+\zeta(\tilde{r})/\theta}}{t^{\tilde{\zeta}/(2\theta)}} = \frac{(t-s)^{\frac{1}{2}(q+\zeta(\tilde{r})/\theta)}}{t^{\tilde{\zeta}/(2\theta)}}.
\end{aligned}$$

□

## 4 Besov regularity of SLE

For each  $\delta > 0, q \geq 1$  and for each measurable  $\phi : [a, b] \rightarrow \mathbb{C}$ , define its Besov (or fractional Sobolev) semi-norm as

$$\|\phi\|_{W^{\delta,q};[a,b]} = \left( \int_a^b \int_a^b \frac{|\phi(t) - \phi(s)|^q}{|t-s|^{1+\delta q}} ds dt \right)^{1/q}. \quad (4.1)$$

The space of  $\phi$  with  $\|\phi\|_{W^{\delta,q};[a,b]} < \infty$  is a Banach-space, denoted by  $W^{\delta,q} = W^{\delta,q}([a, b])$ .

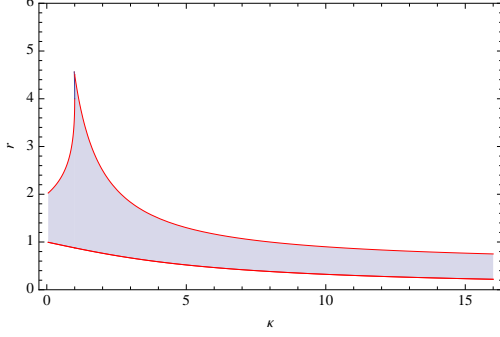
Lemma 3.2 applies provided  $r \in I$  and  $\tilde{r} \in (r, r_c)$ . We can then obtain  $W^{\delta,q}$ -regularity for SLE trace, restricted to some interval  $[\varepsilon, 1]$ , provided we find  $\delta, q$  such that

$$\mathbb{E} \|\gamma\|_{W^{\delta,q};[\varepsilon,1]}^q = \int_{\varepsilon}^1 \int_{\varepsilon}^1 \frac{\mathbb{E}[|\gamma_t - \gamma_s|^q]}{|t-s|^{1+\delta q}} ds dt < \infty.$$

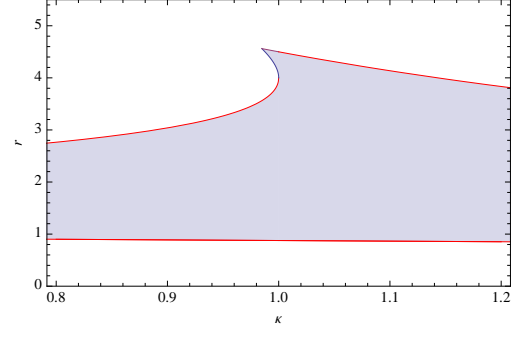
Though our focus is  $\varepsilon = 0$ , the case  $\varepsilon > 0$ , say  $\varepsilon \in (0, 1)$ , has noteworthy features and relates to a phase transition at  $\kappa = 1$ . Observe also that

$$\tilde{\zeta} \rightarrow \zeta, \tilde{q} \rightarrow q, \theta \rightarrow 1 \text{ as } \tilde{r} \downarrow r.$$

(Loosely speaking, by choosing  $\tilde{r}$  sufficiently close to  $r$ , we can work with the limiting values whenever it comes to power-counting arguments.) Note that, as a consequence of Lemma



(a)  $\kappa \in [0, 16]$



(b) As on the left, zoomed into region  $[0.8, 1.2]$

**Figure 2:** Admissible  $r$  in the sense of  $r \in I \cap J_1$ , as function of  $\kappa$

3.1, the condition  $r \in I$  implies  $\zeta + q > 0$  and then, with  $q$  positive (in fact,  $q = q(r) > 1$  by definition of  $I_1$ ),

$$\exists \delta \in (0, \frac{\zeta + q}{2q}). \quad (4.2)$$

To deal with the behaviour at  $s, t$  near  $0^+$ , we further introduce

$$J_1 = J_1(\kappa) := \{r \in \mathbb{R} : \zeta(r) < 2\}.$$

**Lemma 4.1.**  $I \cap J_1 = I$  for  $\kappa > 1$ .

*Proof.* Obvious from  $\zeta(r) \equiv r - \frac{\kappa r^2}{8} = -\frac{\kappa}{8} \left(r - \frac{4}{\kappa}\right)^2 + \frac{2}{\kappa} \leq \frac{2}{\kappa}$ . □

**Theorem 4.2.** Assume  $\kappa > 0$ . If  $r \in I \cap J_1$ ,  $q = q(r)$  and  $\delta$  is picked according to (4.2), then

$$\mathbb{E} \|\gamma\|_{W^{\delta, q}; [0, 1]}^q < \infty.$$

For  $\kappa \in (0, 1]$ , under the weaker assumption  $r \in I$  one still has

$$\mathbb{E} \|\gamma\|_{W^{\delta, q}; [\varepsilon, 1]}^q < \infty, \text{ for any } \varepsilon \in (0, 1].$$

**Remark 4.3.** The first part of this proposition applies to  $\kappa = 8$ .

**Remark 4.4.** The conditions on  $r$  can be fully spelled out. For instance, when  $\kappa > 1$ , then  $r \in I = I \cap J_1$  iff  $r \in (r_{1-}, r_c) = (\kappa^{-1}(4 + \kappa \pm \sqrt{\kappa^2 + 16}), 1/2 + 4/\kappa)$ , cf. Lemma 3.1 above. When  $\kappa \leq 1$ , one takes additionally into account  $r \notin [j_{1-}, j_{1+}]$  with

$$j_{1\pm} = 4\kappa^{-1}(1 \pm \sqrt{1 - \kappa}), \quad (4.3)$$

obtained from solving the quadratic inequality  $\zeta < 2$ .



*Proof.* For  $r \in I$  and  $\tilde{r} \in (r, r_c)$ , Lemma 3.2 estimates  $\mathbb{E} |\gamma_t - \gamma_s|^q$  in terms of factors which are singular at  $s = t = 0$ , these will be controlled thanks to  $J_1$ , and factors which are singular at the diagonal  $s = t$ , to be controlled via the bound (4.2). More specifically,  $r \in J_1$  guarantees the integrability of  $\max \left( 1, s^{-\zeta/2}, t^{-\zeta/2}, t^{-\tilde{\zeta}/(2\theta)} \right)$ . Indeed this is obvious for  $s^{-\zeta/2}, t^{-\zeta/2}$  since the integrability-at-0<sup>+</sup>-condition ( $-\zeta/2 > -1$ ) is precisely guaranteed by  $\zeta(r) < 2$ . The same is true for the exponent  $-\tilde{\zeta}/(2\theta) = -\tilde{\zeta}/(2\tilde{q}/q)$ , upon choosing  $\tilde{r}$  close enough to  $r$ . A similar power-counting argument applies to  $|t - s|^{\frac{1}{2}(q+\zeta)}$  resp.  $|t - s|^{\frac{1}{2}(q+\tilde{\zeta}/\theta)}$ . Taking into account factor  $|t - s|^{1+\delta q}$  which appears in the definition of the  $W^{\delta, q}$ -norm, the integrability-at-diagonal-condition becomes

$$\frac{1}{2}(q + \zeta) - (1 + \delta q) > -1$$

which is precisely what is guaranteed by (4.2). □

## 5 Optimal $p$ -variation regularity of SLE

For each  $p \geq 1$ , and each continuous function  $\phi$  defined on an interval  $[a, b]$ , we define its  $p$ -variation as

$$\|\phi\|_{p\text{-var};[a,b]} = \left( \sup_{\mathcal{P}} \sum_{i=1}^{\#\mathcal{P}} |\phi(t_i) - \phi(t_{i-1})|^p \right)^{1/p}$$

where the supremum is taken over partitions  $\mathcal{P} = \{t_0, \dots, t_n\}$  of  $[a, b]$ .

We would like to apply the embedding in (1.1). To do that, define  $(J_1$  repeated for the reader's convenience)

$$\begin{aligned} J_1 &:= J_1(\kappa) := \{r \in \mathbb{R} : \zeta(r) < 2\}, \\ J_2 &:= J_2(\kappa) = \{r \in \mathbb{R} : \zeta(r) + q(r) > 2\}. \end{aligned}$$

Observe that  $r \in J_2$  is precisely equivalent to

$$\exists \delta \in \left( \frac{1}{q(r)}, \frac{\zeta(r) + q(r)}{2q(r)} \right). \quad (5.1)$$

Write  $(a, b)$  for an open interval (of  $\mathbb{R}$ ), and agree further that  $(a, b) = \emptyset$  when  $a = b$ .

**Lemma 5.1.** (i)  $r \in J_2$  iff it is an element in the open interval with endpoints  $1, 8/\kappa$  (and empty for  $\kappa = 8$ ).

(ii)  $r \in I \cap J_2$  iff  $r \in (1, r_c) \equiv (1, 1/2 + 4/\kappa)$ , in case  $\kappa < 8$ , and  $r \in (8/\kappa, r_c)$  for  $\kappa > 8$ .

(iii) With  $j_{1\pm}$  as introduced in (4.3),

$$I \cap J_1 \cap J_2 = \begin{cases} (1, j_{1-}) \cup (\min(j_{1+}, r_c), r_c) & \text{when } \kappa \in (0, 1], \\ (1, r_c) & \text{when } \kappa \in (1, 8), \\ \emptyset & \text{when } \kappa = 8, \\ (8/\kappa, r_c) & \text{when } \kappa \in (8, \infty). \end{cases}$$

(See Figure 3b, and also Figure 2b for a zoom, just below  $\kappa = 1$ , where  $(\min(j_{1+}, r_c), r_c) \neq \emptyset$ .)

*Proof.* Part (i) and (ii) come from the fact that

$$\zeta(r) + q(r) - 2 = -\frac{\kappa}{4}(r-1)\left(r - \frac{8}{\kappa}\right).$$

For part (iii), the case  $\kappa \in (0, 1]$  follows from the fact that

$$1 < j_{1-} < r_c.$$

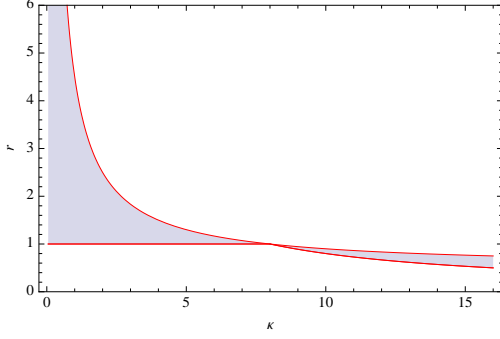
The other cases are straightforward. □

**Theorem 5.2.** If  $r \in I \cap J_1 \cap J_2$ ,  $q = q(r)$ , then for all  $\delta$  as in (5.1) and  $p := 1/\delta$ , we have

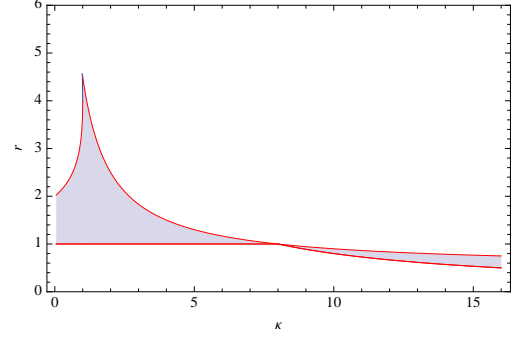
$$\mathbb{E} \|\gamma\|_{p\text{-var};[0,1]}^q < \infty.$$

Optimization over the range of admissible  $r$ , shows that one can take any

$$p > p_* := q(\min(1, 8/\kappa)) = \min(1 + \kappa/8, 2).$$



(a)  $r \in I \cap J_2$ , as function of  $\kappa$



(b)  $r \in I \cap J_1 \cap J_2$ , as function of  $\kappa$

**Figure 3:** Admissible  $r$  for Theorems 5.2 and 6.1. Note  $I \cap J_2 = \emptyset$  when  $\kappa = 8$ .

*Proof.* The first statement follows immediately from (1.1), Theorem 4.2 and by noting that

$$\left(\frac{1}{q}, \frac{\zeta + q}{2q}\right) \subset (0, 1)$$

when  $r \in I$ . The infimum of all possible  $p$  is

$$p_* = \inf_{r \in I \cap J_1 \cap J_2} \frac{2q}{\zeta + q}.$$

One sees that

$$\frac{\zeta}{q} = 1 + \frac{\frac{\kappa}{4}}{\frac{\kappa}{8}r - (1 + \frac{\kappa}{4})}$$

is a decreasing function and so

$$\frac{2q}{\zeta + q} = \frac{2}{\zeta/q + 1}$$

is small when  $r$  is small. With Lemma 5.1, it is then easy to see that the “optimal  $r$ ” is given by

$$r_{\min} := \inf(I \cap J_1 \cap J_2) = \min(1, 8/\kappa). \quad (5.2)$$

Hence, when  $\kappa \in (0, 8)$ ,

$$p_* = \frac{2q(r)}{\zeta(r) + q(r)} \Big|_{r=1} = q(r)|_{r=1} = 1 + \frac{\kappa}{8}.$$

When  $\kappa \in (8, \infty)$ ,

$$p_* = \frac{2q(r)}{\zeta(r) + q(r)} \Big|_{r=\frac{8}{\kappa}} = q\left(\frac{8}{\kappa}\right) = 2.$$

□

**Corollary 5.3** (Hausdorff dimension upper bound; [RS05]).  $\dim_H (\gamma|_{[0,1]}) \leq \min(1 + \kappa/8, 2)$ .

*Proof.* By a property of  $p$ -variation, the map  $\gamma|_{[0,1]}$  can be reparametrized to a  $\delta$ -Hölder map  $\tilde{\gamma}$ , with  $\delta = 1/p$ , so that by basic facts of Hausdorff dimension of sets under Hölder maps,

$$\dim_H(\gamma|_{[0,1]}) = \dim_H(\tilde{\gamma}) \leq \frac{1}{\delta} \dim_H([0,1]) = p.$$

Take  $p \downarrow p_* = \min(1 + \kappa/8, 2)$  to recover the stated upper bound on the Hausdorff dimension of  $\text{SLE}_\kappa$ .  $\square$

This upper bound was first derived by Rohde–Schramm [RS05]; equality was later established by Beffara [Bef08] which in turn shows that our  $p$ -variation result, any  $p > p_*$ , is indeed optimal.

## 6 Optimal Hölder exponent

Recall that for each  $\alpha \in (0, 1]$ , the  $\alpha$ -Hölder semi-norm of a continuous function  $\phi$  defined on an interval  $[a, b]$  is

$$\|\phi\|_{\alpha\text{-Höl};[a,b]} = \sup_{s \neq t \in [a,b]} \frac{|\phi(s) - \phi(t)|}{|s - t|^\alpha}.$$

We follow the same logic as in the previous section, again apply the embedding in (1.1), which is possible exactly when  $r \in I \cap J_1 \cap J_2$ . As a consequence, we recover the (optimal) SLE Hölder regularity of [JVL11, Theorem 1.1], with the novelty of having some control over moments.

**Theorem 6.1.** *If  $r \in I \cap J_2$ ,  $q = q(r)$ , then for all  $\delta$  as in (5.1), and  $\alpha := 1/\delta - q$ , we have*

$$\mathbb{E} \|\gamma\|_{\alpha\text{-Höl};[\varepsilon,1]}^q < \infty$$

*for any  $\varepsilon \in (0, 1]$ . Optimization over the range of admissible  $r$  shows that one can take any Hölder exponent*

$$\alpha < \alpha_*(\kappa) = 1 - \frac{\kappa}{24 + 2\kappa - 8\sqrt{\kappa + 8}}.$$

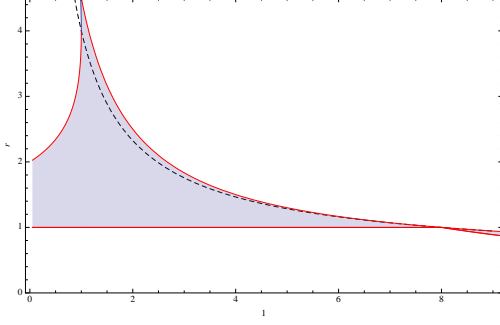
*If  $r \in I \cap J_1 \cap J_2$ , everything else as above, then*

$$\mathbb{E} \|\gamma\|_{\alpha\text{-Höl};[0,1]}^q < \infty$$

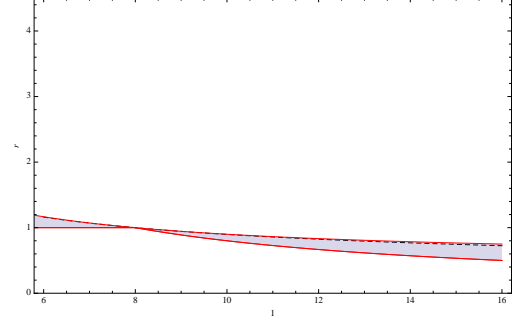
*and here one can take any Hölder exponent  $\alpha < \min(\alpha_*, 1/2)$ .*

*Proof.* The statements about finiteness of moments are immediate by Theorem 4.2 and the Besov-Hölder embedding (1.2). We can take any exponent  $\alpha < \hat{\alpha}$ , where  $\hat{\alpha}$  is the supremum of  $\frac{1}{\delta} - q$  with  $\delta$  as in (5.1) and with  $r \in I \cap J_2$  or  $r \in I \cap J_1 \cap J_2$  depending on whether we consider  $\|\gamma\|_{\alpha\text{-Höl};[\varepsilon,1]}$  or  $\|\gamma\|_{\alpha\text{-Höl};[0,1]}$ . Thus,

$$\hat{\alpha} = \sup_r \frac{\zeta + q - 2}{2q}.$$



(a)  $r \in I \cap J_1 \cap J_2$ , with  $\kappa \in [0, 9]$



(b) As on the left,  $\kappa \in [6, 16]$

**Figure 4:** Dashed line for  $r = r(\kappa) \in I \cap J_2$  which maximizes Hölder exponent

Observe that the function  $\phi(r) = \frac{\zeta+q-2}{2q}$  satisfies

$$\phi'(r) \geq 0 \Leftrightarrow r \in [r_-, r_+]$$

where  $r_{\pm} = \frac{4(-2 \pm \sqrt{8+\kappa})}{\kappa}$ .

Consider the case  $\kappa \in (1, \infty) \setminus \{8\}$ . By Lemma 5.1,

$$I \cap J_1 \cap J_2 = I \cap J_2 = \begin{cases} (1, r_c) & \text{when } \kappa < 8, \\ (8/\kappa, r_c) & \text{when } \kappa > 8. \end{cases}$$

One can check that  $r_- < 0$  and  $r_+ \in I \cap J_2$ . Hence

$$\hat{\alpha} = \phi(r_+) = 1 - \frac{\kappa}{24 + 2\kappa - 8\sqrt{\kappa + 8}}.$$

Consider the case  $\kappa \in (0, 1]$ . Concerning  $\|\gamma\|_{\alpha\text{-Hö};[\varepsilon, 1]}$ , the conclusion does not change:

$$\sup_{r \in I \cap J_2} \phi(r) = \sup_{r \in (1, r_c)} \phi(r) = \phi(r_+) = \alpha_*(\kappa).$$

Concerning  $\|\gamma\|_{\alpha\text{-Hö};[0, 1]}$ , note that

$$1 < j_{1-} \leq r_+ < \min(j_{1+}, r_c) \leq r_c$$

and that by Lemma 5.1,

$$I \cap J_1 \cap J_2 = (1, j_{1-}) \cup (\min(j_{1+}, r_c), r_c).$$

Therefore,

$$\sup_{r \in I \cap J_1 \cap J_2} \phi(r) = \max\{\phi(j_{1-}), \phi(j_{1+})\} = \frac{2+q-2}{2q} = \frac{1}{2} = \min(\alpha_*, 1/2).$$

□

## 7 Further discussion

**Quantified finite  $q$ -moments,  $p$ -variation case** Fix  $p > p_* = \min(1 + \kappa/8, 2)$  so that, according to Theorem 5.2, there exists  $q > 1$  so that

$$\mathbb{E} \|\gamma\|_{p\text{-var};[0,1]}^q < \infty.$$

How large can we take  $q$ ? Our method allow here to identify a range of finite  $q$ -moments, with  $q \in [1, Q]$  with  $Q = Q(p, \kappa)$ .

Since  $q$  is strictly increasing, for any  $p > p_*$ , a possible choice is  $Q = Q_* := q(\min(1, 8/\kappa)) = \min(1 + \kappa/8, 2)$ . Giving up on pleasant formulae, one can do better. Fixing  $p > p_*$ , we can take

$$Q = \sup_r q(r)$$

where  $r$  satisfies  $r \in I \cap J_1 \cap J_2$  and that  $\frac{2q(r)}{\zeta(r)+q(r)} < p < q(r)$ . We let  $Q = 0$  if there is no such  $r$ .

Let  $\phi(r) = \frac{2q(r)}{\zeta(r)+q(r)}$  and note

- $\phi(r)$  and  $q(r)$  are strictly increasing on  $I$ ,
- $p_* = \inf_{r \in I \cap J_1 \cap J_2} \phi(r) = \phi(r_{\min})$ ,
- $\phi(r) < q(r)$ .

If  $p \geq \phi(r_c)$ , then  $Q = 0$ . Consider  $p \in (\phi(r_{\min}), \phi(r_c))$ . There exists  $\hat{r} \in (r_{\min}, r_c)$  such that  $\hat{r} = \sup\{r \in I \cap J_1 \cap J_2 : \phi(r) < p\}$ . Thus,

$$\phi(r) < p \Leftrightarrow r < \hat{r}$$

and, therefore,

$$Q = \sup_{r \in I \cap J_1 \cap J_2 : r < \hat{r}, p < q(r)} q(r) = q(\hat{r}).$$

For the value of  $\hat{r}$  we have

$$\hat{r} = \begin{cases} j_{1-} & \text{when } \kappa \in (0, 1] \text{ and } p \in \phi(I \cap J_1 \cap J_2) \\ \phi^{-1}(p) = \frac{(8+\kappa)p - (8+2\kappa)}{\kappa(p-1)} & \text{otherwise.} \end{cases}$$

Note that  $Q = Q(p, \kappa) > Q_* = Q_*(\kappa)$ . On the other hand, as  $p \downarrow p_*$ ,  $\hat{r}$  approaches  $r_{\min}$ , so that  $Q \rightarrow Q_*$ .

(A similiar discussion about  $q$ -moments for the  $\alpha$ -Hölder case is left to the reader.)

**Beyond Hölder and variation** At last, we note that it is possible to regard Hölder and variation regularity as extreme points of a scale of Riesz type variation spaces, recently related to a scale of Nikolskii spaces, see [FP16]. As  $W^{\delta,p}$  embeds into these spaces, this would allow for another family of SLE regularity statements.

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